

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com
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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qeag09	98.060	98.065	98.060	98.060	98.075	98.045	0.500	98.055	2/16/2009	7,365	5,306	FEB
f.qeah09	98.170	98.175	98.170	98.170	98.215	98.160	(2.500)	98.195	3/16/2009	118,205	78,280	MAR
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/13/2009	0	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.235	98.240	98.235	98.235	98.330	98.215	(9.000)	98.325	6/15/2009	118,657	95,408	JUN
f.qeau09	98.175	98.180	98.180	98.180	98.305	98.165	(11.500)	98.290	9/14/2009	106,568	66,898	SEP
f.qeaz09	97.995	98.000	98.000	98.000	98.120	97.990	(11.500)	98.115	12/14/2009	80,303	38,907	DEC
f.qeah10	97.850	97.855	97.850	97.850	97.975	97.840	(11.000)	97.965	3/15/2010	74,328	39,239	MAR
f.qeam10	97.625	97.630	97.625	97.625	97.755	97.610	(11.000)	97.755	6/14/2010	65,665	31,092	JUN
f.qeau10	97.415	97.420	97.415	97.415	97.555	97.400	(11.500)	97.540	9/13/2010	53,986	22,367	SEP
f.qeaz10	97.185	97.190	97.185	97.190	97.315	97.170	(10.500)	97.300	12/13/2010	32,548	11,648	DEC
f.qeah11	97.030	97.035	97.030	97.030	97.170	97.010	(10.000)	97.155	3/14/2011	17,063	5,676	MAR
f.qeam11	96.840	96.845	96.845	96.845	96.975	96.825	(8.500)	96.975	6/13/2011	11,574	6,855	JUN
f.qeau11	96.690	96.695	96.690	96.690	96.805	96.655	(7.500)	96.790	9/19/2011	7,136	3,156	SEP
f.qeaz11	96.515	96.525	96.515	96.525	96.630	96.490	(6.500)	96.605	12/19/2011	4,627	585	DEC
f.qeah12	#VALUE!	96.460	96.460	96.515	#VALUE!	#VALUE!	(5.500)	#VALUE!	3/19/2012	17	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP
f.qeaz12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Paris: 02:00 to 22:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 Hrs

Chicago: 19:00 to 15:00 Hrs

New York: 20:00 to 16:00 Hrs

Notes:

Contracts that make up the white pack have bolded symbols. The non-bolded 'white' contracts are serial contracts.

Pack and Bundle quotes are free & live via: <http://www.liffepacksandbundles.com/>

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SHORT STERLING

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAF09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
F.QSAG09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2009	0	0	FEB
F.QSAH09	98.510	98.515	98.515	98.515	98.550	98.485	2.500	98.500	3/18/2009	34,867	18,610	MAR
F.QSAM09	98.615	98.620	98.620	98.620	98.660	98.595	4.000	98.600	6/17/2009	45,163	14,367	JUN
F.QSAU09	98.580	98.590	98.590	98.585	98.635	98.565	5.000	98.565	9/16/2009	34,888	16,623	SEP
F.QSAZ09	98.350	98.360	98.350	98.360	1082.510	98.330	4.000	98.330	12/16/2009	30,168	9,779	DEC
F.QSAH10	98.170	98.180	98.180	98.175	98.225	98.120	5.000	98.120	3/17/2010	25,833	13,323	MAR
F.QSAM10	97.910	97.915	97.910	97.915	97.955	97.895	4.000	97.895	6/16/2010	21,433	11,495	JUN
F.QSAU10	97.630	97.640	97.630	97.635	97.670	97.620	3.500	97.640	9/15/2010	19,078	6,702	SEP
F.QSAZ10	97.295	97.300	97.295	97.300	97.335	97.280	2.000	97.320	12/15/2010	11,239	3,859	DEC
F.QSAH11	97.045	97.050	97.045	97.050	97.090	97.025	0.500	97.070	3/16/2011	6,441	1,899	MAR
F.QSAM11	96.805	96.810	96.805	96.810	96.855	96.785	0.000	96.855	6/15/2011	1,809	928	JUN
F.QSAU11	96.610	96.630	96.610	96.610	96.675	96.595	(1.500)	96.650	9/21/2011	162	343	SEP
F.QSAZ11	96.420	96.450	96.450	96.420	96.480	96.420	0.500	96.480	12/21/2011	113	14	DEC
F.QSAH12	#VALUE!	96.375	96.375	96.495	#VALUE!	#VALUE!	3.000	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC

Notes:

Contracts that make up the white pack have bolded symbols. The non-bolded 'white' contracts are serial contracts.

Pack and Bundle quotes are free & live via: <http://www.liffebundles.com/>

The following applies to the EURIBOR and SHORT STERLING:

White pack = first, 4 quarterly contracts (the bolded ones, above)

Red pack = second, 4 quarterly contracts

Green pack = third, 4 quarterly contracts

Blue pack = fourth, 4 quarterly contracts

Gold pack = fifth, 4 quarterly contracts

2yr Bundle = White pack + Red Pack

3yr Bundle = White pack + Red Pack + Green Pack

4yr Bundle = White pack + Red Pack + Green Pack + Blue Pack

5yr Bundle = White pack + Red Pack + Green Pack + Blue Pack + Gold Pack

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAH09	11771	11773	11771	11772	11787	11704	20	11756	3/27/2009	64,460	27,585	MAR
F.QGAM09									6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23250	0.23250	0.23625	0.23250	(0.00375)	0.23625		
USDLIB1M	0.40875	0.40875	0.40875	0.40125	0.00750	0.40125		
USDLIB3M	1.18375	1.18375	1.18375	1.16938	0.01437	1.16938		
USDLIB6M	1.67250	1.67250	1.67250	1.62750	0.04500	1.62750		
USDLIB1Y	1.96625	1.96625	1.96625	1.91500	0.05125	1.91500		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.51750	1.51750	1.53438	1.51750	(0.01688)	1.53438		
GBPLIB1M	1.59563	1.59563	1.60813	1.59563	(0.01250)	1.60813		
GBPLIB3M	2.17500	2.17500	2.19313	2.17500	(0.01813)	2.19313		
GBPLIB6M	2.35250	2.35250	2.37188	2.35250	(0.01938)	2.37188		
GBPLIB1Y	2.49500	2.49500	2.51063	2.49500	(0.01563)	2.51063		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1150	1.1150	1.1250	1.1150	(0.0100)	1.1250		
EUIBOR1M	1.8120	1.8120	1.8620	1.8120	(0.0500)	1.8620		
EUIBOR3M	2.1490	2.1490	2.1990	2.1490	(0.0500)	2.1990		
EUIBOR6M	2.2520	2.2520	2.2940	2.2520	(0.0420)	2.2940		
EUIBOR1Y	2.3470	2.3470	2.3790	2.3470	(0.0320)	2.3790		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3851	1.3855	1.3855	1.3855	1.3866	1.3544	0.0054	1.3731
GBPEUR	1.0689	1.0697	1.0697	1.0697	1.0704	1.0499	0.0059	1.0588
GBPJPY	1.2383	1.239	1.239	1.239	1.24	1.1966	0.0137	1.2183
EURGBP	0.9350	0.9352	0.9352	0.9352	0.9525	0.9343	(0.0054)	0.944

Three Month Sterling (Short Sterling) Interest Rate Futures

Unit of trading	£500,000
Delivery months	March, June, September, December, and two serial months, such that 23 delivery months are available for trading, with the nearest three delivery
Quotation	100.00 minus rate of interest
Minimum price movement	0.01 (£12.50)
Last trading day	11:00 - Third Wednesday of the delivery month.
Delivery day	First business day after the Last Trading Day.
Trading hours	07:30 - 18:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options. Algorithm: Central order book applies a pro-rata algorithm, but with priority given to the first order
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Euribor

Unit of trading	£1,000,000
Delivery months	March, June, September,
Quotation	100.00 minus
Minimum price movement	0.005 (€12.50)
Last trading day	10.00 - Two business days
Delivery day	First business day after the
Trading hours	01:00 – 21:00 [London time]
Trading Platform:	LIFFE CONNECT®
Contract Standard:	Cash settlement

Long Gilt Futures

Unit of trading	£100,000 nominal value notional Gilt with 6% coupon
Delivery months	March, June, September, December, such that the nearest three delivery months are available for trading.
Quotation	Per £100 nominal
Minimum price movement	0.01 (£10)
Last trading day	11:00 - Third Wednesday of the delivery month.
Delivery day	Any business day in delivery month (at seller's choice)
Trading hours	08:00 - 18:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options. Algorithm: Central order book applies price/time priority trading algorithm .Wholesale Services: Asset Allocation, Block Trading, Basis Trading
Contract Standard:	See euronext.com